Ioana Neamțu — CV

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Experience

Bank of England, London, UK
Senior Research Economist *August 2024 – present*
Banking Capital Policy Division, Prudential Policy Directorate

Harvard Business School, Boston, MA, USA
Visiting Researcher *September – December 2023*
Host: Professor Laura Alfaro

Bank of England, London, UK
Research Economist *November 2020 – July 2024*
Banking Capital Policy Division, Prudential Policy Directorate

Bank of England, London, UK
PhD Intern, Prudential Policy Directorate *July – October 2018, March – June 2019*
Medium Term Strategy and Research; Capital Quality

Education

PhD in Economics
University of Amsterdam, The Netherlands *September 2017 – March 2021*
Supervisors: Sweder van Wijnbergen and Enrico Perotti
Macro and International Economics (MInt) department

MPhil in Finance
Tinbergen Institute, The Netherlands *September 2015 – July 2017*

BA Economics and Mathematics
Amsterdam University College, The Netherlands *September 2012 – July 2015*
Liberal Arts and Sciences, Awarded *Summa cum Laude*

Research

Primary fields: Financial Economics, Banking, Macro-Finance
Secondary field: Asset pricing

Working papers

1. *"The Market for Sharing Interest Rate Risk: Quantities and Asset Prices"* - with Umang Khetan (University of Iowa), Jane Li (Columbia Business School) and Ishita Sen (Harvard Business School) - Bank of England Staff Working Paper No 1031
2. *"LASH Risk and Interest Rates"* - with Laura Alfaro (Harvard Business School), Saleem Bahaj (UCL & BoE), Robert Czech (BoE) and Jonathon Hazell (LSE) - BoE SWP No 1073
3. *"The Ring-Fencing Bonus"*- with Irem Erten and John Thanassoulis (Warwick Business School) - CEPR Discussion Paper 17625
4. *"Capital Allocation, the Leverage Ratio Requirement and Banks' Risk-Taking"* - with Quynh-Anh

Vo (BoE) - BoE SWP No 956

5. *"Risk-Taking and Uncertainty: Do Contingent Convertible (CoCo) Bonds Increase the Risk Appetite of Banks?"* - with Mahmoud Fatouh (BoE) and Sweder van Wijnbergen (UvA) - CEPR Discussion Paper No. 17062

6. *"Multiple Buffer CoCos and Their Impact on Financial Stability"* - Tinbergen Institute WP 2020

Work in progress..

1. ***"The Global Reach of Monetary Policy through Hedging and Exchange Rates"*** - with Laura Alfaro (HBS) and Simon Lloyd (BoE)

Selected conferences, seminars and other training

2025:
Seminars: Swiss National Bank
Conferences: AFA *
2024:
Panels and talks: Harvard Business School MBA guest lecture, IMF- NBR 15th Seminar on Financial Stability
Conferences: NBER International Finance and Macroeconomics *, BCBS Research Group Workshop, ECB Conference on Financial Stability and Macroprudential Policy, EEA, ESEM, EFA, Bank of Canada 10th Sovereign Bonds Conference, SFS Cavalcade*, BIS Banks' Liquidity in Volatile Macroeconomic and Market Environments Conference*
2023:
Seminars: CFTC, Bank of Canada, HEC Montréal, Boston Fed, Fed Board, Bank of England
Conferences: FMA Applied Finance, NFA Annual Conference, ERMAS, Annual Conference of Qatar Centre for Global Banking & Finance, OCC*
Training: Topics in Empirical Finance Gerzensee
2022:
Conferences: 20th Winter School in Mathematical Finance, AEA, ERMAS
2017-2021:
Seminars: Bank of England, Tinbergen Institute
Conferences: MMF Annual Conference, 37th Symposium on Money Banking and Finance BdF*, EEA, ERMAS, Queen Mary Economics and Finance PhD workshop, GSE Barcelona, FMA European Conference
Training: Panel data econometrics at CEMFI, Empirical Banking at GSE, Tail risk and high frequency trading at Winter School in Mathematical Finance
2015-2017:
Training: Political Economy and Public Policy of China at Peking University

Discussions

- **"Banking and Securitization"** by Matthew Pritsker and Peter Raupach, at Basel Committee on Banking Supervision Research Group (11/2024)
- **"Do Banks Hedge Using Interest Rate Swaps?"** by Lihong McPhail, Philipp Schanbl and Bruce Tuckmann, at Qatar Centre for Global Banking Annual Conference (07/2023)

* presentations by co-authors

Distinctions and External Coverage

Media Coverage of Research
Financial Times, FT Alphaville, The Banker *2023-2024*
Research featured in FT Alphaville ("Liz and the LASH" August, 29 2024), Financial Times (e.g., "Competitiveness mantra must not let risky banking rise again" - Martin Wolf, December, 2 2022), and The Banker ("Big Bang 2.0: should ring-fencing of banks be phased out?" May, 5 2023).

Public Policy
UK Parliament, HM Treasury *2023-2024*
Research on banking cited as evidence in a UK Parliamentary Hearing on February, 1 2023 and cited in an HM Treasury Call for Evidence on March, 2 2023.

Teaching Assistant of the Year Award
Tinbergen Institute *2017*

Other
2005-2012 - Participant and awardee at national and international mathematics competitions and Olympiads.

Teaching

Teaching Assistant PhD courses
Tinbergen Institute *2016–2017*
Contract Theory; Corporate Finance

Teaching Assistant Undergraduate courses
University of Amsterdam *2016–2020*
International Money and Finance; Economics, Markets and Organisations II

Teaching Assistant Calculus Tutorials
Amsterdam University College *2014–2017*

Other skills and competencies

Software knowledge: R, Stata, MATLAB

Languages: Romanian (native), English (fluent), French (advanced), Dutch, Spanish (basic)

Last updated: October 2024